DEADD'   O4/127,341

CLEAN AMENDED CLAIMS

We claim:

1 1. (Canceled)

2 2. (Canceled)

3 3. (Canceled)

4 4. (Canceled)

5 5. (Canceled)

6 6. (Canceled)

7 7. (Canceled)

8 8. (Canceled)

9 9. (Canceled)

10 10. (Canceled)

1 11. A system comprising data processing means wherein a generic traversal process is
2   employed that can be applied to the macro structure of a financial instrument to im-
3   plement one or more functions that produce results based on this information.

1 12. The system of claim 11, wherein each said function is implemented as a specific ex-
2   tension of said generic traversal process to generate a specified type of result.

1   13. The system of claim 12, wherein each traversal process is based on a well defined
2   interface between the financial events contained in the financial event structure of a
3   financial instrument and said traversal process.

1   14. The system of claim 13, wherein the action to be performed for each type of financial
2   event is defined, in said specific traversal process, independently from the action for
3   any other type of financial event.

1   15. (Amended) The system of claim 14, wherein the overall result of applying a function
2   specific traversal process to the financial event structure of a financial instrument is a
3   combination of applying all individual financial actions to the respective financial
4   events in a prescribed way.

1   16. The system of claim 11, wherein said traversal process is implemented via a double
2   dispatch mechanism.

1   17. The system of claim 16, wherein said double dispatch mechanism selects the appro-
2   priate action for each financial event without predetermined knowledge of the over-
3   all referential structure of the financial event structure.

1   18. The system of claim 16, wherein a nested double dispatch mechanism initiated inside
2   the action for a given financial event can select the appropriate action for any finan-
3   cial event referred to locally within the financial event.

1   19. The system of claim 18 wherein said nested double dispatch mechanism can be ap-
2   plied recursively to any level.

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